DEPARTMENT OF MATHEMATICS
MSc in Financial Mathematics 2021-22

- Students must take a total of 2 options (30 credits) across Semester One and Two.
- The maximum number of credits **should not exceed 180** for the year.
- No more than 30 credits can be taken at level 6
- Email this form to **mps_pgtoffice@sussex.ac.uk** by **Thursday 23RD September 2021** - **12.00 noon.**
- Please note that the Department reserves the right to withdraw any of these modules.
- **No option module changes will be allowed after WEEK TWO of each Semester.**

Code	*Title*	*Credit*	*Level*	*Tick Here*
SEMESTER ONE ***You will take 3 core modules:***				
831L1	Corporate Finance	15	**7**	✓
854G1	Financial computing with MATLAB	15	**7**	✓
G5078	Financial Mathematics	15	**7**	✓
Select 1 or 2 Optional Modules for Semester One from the list below. If you select only 1 module for Semester One, you must also pick an optional module for Semester Two. Please also choose an alternative choice and number this as 2.				
G5106	Introduction to Mathematical Biology	15	**6**	
G1107	Linear Statistical Models	15	**6**	
G1114	Partial Differential Equations	15	**6**	
G1100	Probability Models	15	**6**	
852G1	Advanced Numerical Analysis	15	**7**	
851G1	Functional Analysis	15	**7**	
823G5	Programming through Python *[Informatics]*	15	**7**	
850G1	Measure and Integration	15	**7**	
898F3	Programming in C++ *[Physics]*	15	**7**	
SEMESTER TWO ***You will take 4 core modules:***				
832G1	Mathematical Models in Finance and Industry	15	**7**	✓
849G1	Financial Portfolio Analysis	15	**7**	✓
821L1	Financial and Time Series Econometrics *[Economics]*	15	**7**	✓
If you have not chosen 2 Semester Two optional modules, please select 1 Optional Module for Semester Two from the list below. Please also choose an alternative choice and number this as 2.				
G1158	Continuum Mechanics	15	**6**	
867G1	Statistical Inference	15	**7**	
G5126	Dynamical Systems	15	**6**	
840G1	Perturbation Theory and Calculus of Variations	15	**6**	
866G1	Advanced Partial Differential Equations	15	**7**	
861G1	Financial Investment and Corporate Risk Analysis	15	**7**	
845G1	Numerical Solution of Partial Differential Equations	15	**7**	
865G1	Monte Carlo Simulations	15	**7**	
517H3	Finite Element Analysis *[Engineering]*	15	**7**	
862G1	Random Processes (prerequisite: G1100 Prob. Models)	15	**7**	
860G1	Cryptography	15	**7**	
SUMMER				
843G1	MSc Dissertation (Financial Mathematics)	60	**7**	✓

STUDENT DECLARATION

I confirm that I have checked the syllabus and credit information and chosen my options accordingly.
I understand it is my responsibility to ensure I meet the necessary syllabus and credit requirements.

Student's Full Name _____

Student's signature _____ ***Date*** _____

For advice about your module choices see your Course Convenor; Dr Qi Tang.